

Recognized Managed Futures Strategist Thomas Rollinger Joins Award-Winning CTA Red Rock Capital

Former Edward O. Thorp Protégé Rollinger Takes Helm at Award-Winning CTA; collaboration leads to launch of new Commodity Long/Short investment program.

CHICAGO, Illinois, September 10, 2013 – A respected veteran in systematic managed futures has joined forces and taken the reins of an award-winning CTA. Thomas Rollinger, who worked alongside “godfather of the quants”, Edward O. Thorp, is now Managing Partner and Chief Investment Officer of Red Rock Capital.

Red Rock Capital was founded by former electrical engineer Scott T. Hoffman and celebrated the 10-year anniversary of their track record last month. Since their inception in September 2003, their flagship Systematic Global Macro program has produced over 9% compounded annual returns with low annualized volatility of only 13%.

“I was originally a satisfied investor in the Systematic Global Macro managed futures program and I’d been collaborating on R&D with the Scott Hoffman for several years before deciding to join Red Rock”, Rollinger said. “As a believer in and co-developer of the strategy, I decided to make a larger investment by becoming a partner in Red Rock.”

Rollinger co-developed and co-managed the systematic futures strategy that Thorp referred to as “System X” in both Scott Patterson’s 2010 best-seller *The Quants* and then again last year in Jack D. Schwager’s *Hedge Fund Market Wizards*. Rollinger and Hoffman recently published an analytical white paper entitled, *Sortino: A ‘Sharper’ Ratio*.

About Rollinger, Hoffman added, “Tom was easily my most savvy and knowledgeable investor. I had never had anyone do such detailed and thorough due diligence on me before investing. To have him join forces with me was a natural fit.”

Upon partnering, the two moved Red Rock Capital to downtown Chicago. Their office is located along Chicago’s historic Magnificent Mile and Rollinger added, “I wanted to afford us the best opportunity to get on the radar of institutions and family offices.”

Red Rock Capital’s flagship Systematic Global Macro program has a full 50% exposure to physical commodities and has produced a high 1.43 Sortino ratio historically. Later this month Red Rock Capital is launching a new Commodity Long/Short program for Qualified Eligible Participants. The strategy utilizes a unique, quantitative pattern recognition technology and has an average holding period of only 9 days. Unlike the most popular CTAs, the program solely trades physical commodity futures. Rollinger said fees are negotiable, but that they intend to reserve capacity for large, savvy investors.

“Our aim is to maximize risk-adjusted returns for ourselves and our investors. Because we run such a lean organization we can be extremely competitive with our fees. Per my mentor, Edward O. Thorp, we want to run a merit-driven – not a sales-driven – organization.”



ABOUT RED ROCK CAPITAL — Red Rock Capital is an award-winning Commodity Trading Advisor (CTA) and manager of the Systematic Global Macro program and forthcoming Commodity Long/Short investment program.

For more information about Red Rock Capital visit www.redrockcapital.com or contact Thomas Rollinger, Managing Partner at (949) 648-9506 or trollinger@redrockcapital.com.